

# Elliot Epstein

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## EDUCATION

<b>Stanford University</b> <i>Ph.D. in Computational and Mathematical Engineering</i> <i>Master of Science in Computational and Mathematical Engineering (GPA: 4.10/4.30)</i> <ul style="list-style-type: none"><li>Coursework: Numerical Linear Algebra, Reinforcement Learning, Natural Language Processing, Optimization, Discrete Mathematics and Algorithms, Numerical and Theoretical PDEs, Stochastic Methods, Computer Systems, Theory of Statistics I-II, Probabilistic Graphical Models, Parallel Computing, Launchpad, Stanford Ignite</li></ul>	<b>Stanford, California</b> Jul. 2022 – Jun. 2026 Sep. 2021 – Jun. 2026
<b>University of Oxford</b> <i>Master of Science in Mathematical and Computational Finance</i>	<b>Oxford, United Kingdom</b> Sep. 2020 – Jul. 2021
<b>KTH Royal Institute of Technology</b> <i>Bachelor of Science in Engineering Physics (GPA: 4.94/5.00)</i> <ul style="list-style-type: none"><li>Exchange Student at the Department of Mathematics at ETH Zurich from Sep. 2019 to Aug. 2020</li><li>Thesis: “A Review of the Article <i>Gradient Descent Provably Optimizes Over-parametrized Neural Networks</i>”</li></ul>	<b>Stockholm, Sweden</b> Aug. 2017 – Aug. 2020

## WORK EXPERIENCE

<b>Jump Trading</b> <i>Quantitative Research Intern</i>	<b>Chicago, Illinois</b> Jun. 2025 – Aug. 2025
<b>Google</b> <i>PhD Software Engineering Intern, Gemini</i> <ul style="list-style-type: none"><li>Outcome: Research paper “MMMT-IF: A Challenging Multimodal Multi-Turn Instruction Following Benchmark”</li></ul> <i>Student Researcher</i> <i>Software Engineering Intern</i> <ul style="list-style-type: none"><li>Worked on an LLM-based chatbot for enterprise solutions</li></ul>	<b>Sunnyvale, California &amp; Seattle, Washington</b> Jun. 2024 – Sep. 2024 Oct. 2023 – Jan. 2024 Jun. 2023 – Sep. 2023
<b>Stanford University</b> <i>Research Assistant</i> <ul style="list-style-type: none"><li>Long sequence modeling with Prof. Christopher Re in the Stanford AI Lab</li></ul>	<b>Stanford, California</b> Sep. 2022 – Apr. 2023
<b>EDF Trading</b> <i>Intern, Quant and Data Group</i> <ul style="list-style-type: none"><li>Developed a model in Python to predict the direction of the next trade of day-ahead gas futures with 70 percent accuracy using LOB data and an ensemble of LSTM networks</li></ul>	<b>London, United Kingdom</b> Apr. 2021 – Aug. 2021

## PUBLICATIONS

<b>Elliot L. Epstein</b> , Rose Wang, Jaewon Choi, Markus Pelger. Attention Factors for Statistical Arbitrage. In International Conference on AI in Finance, 2025	
<b>Elliot L. Epstein</b> , Apaar Sadhwani, Kay Giesecke. A Set-Sequence Model for Time Series. In FinAI@ICLR, 2025	
<b>Elliot L. Epstein</b> , Rajat Vadiraj Dwaraknath, Thanawat Sornwanee, John Winnicki, Jerry Weihong Liu. SD-KDE: Score-Debiased Kernel Density Estimation. In NeurIPS, 2025. In FPI@ICLR, 2025	
<b>Elliot L. Epstein</b> , Kaisheng Yao, Jing Li, Xinyi Bai, Hamid Palangi. MMMT-IF: A Challenging Multimodal Multi-Turn Instruction Following Benchmark. In SFLLM@NeurIPS, 2024	
<b>Elliot L. Epstein*</b> , Daniel Y. Fu*, Eric Nguyen, Armin W. Thomas, Michael Zhang, Tri Dao, Atri Rudra, Christopher Re. Simple Hardware-Efficient Long Convolutions for Sequence Modeling. In ICML, 2023. In ME-FoMo@ICLR, 2023	
Filip Christiansen, <b>Elliot L. Epstein</b> , Erica Smedberg, Måns Åkerlund, Kevin Smith, Elisabeth Epstein. Ultrasound image analysis using deep neural networks for discriminating between benign and malignant ovarian tumors: comparison with expert subjective assessment. In <i>Ultrasound Obstet Gynecol</i> , 2021	

## SERVICE

<b>Stanford University</b> <i>Course Assistant</i> <ul style="list-style-type: none"><li><i>Machine Learning (CS 229), Applied Data Science (CME 218), Partial Differential Equations (MATH 220), Financial Risk Analytics (MS&amp;E 246), Investment Science (MS&amp;E 245A, MS&amp;E 245B)</i></li></ul> <i>Admissions Committee: Stanford MS in Computational and Mathematical Engineering</i>	<b>Stanford, California</b> 2022 – 2024 2024 – 2025
<b>NeurIPS, ICML, ICLR, AAAI</b> <i>Reviewer</i>	2024 – 2025

## SKILLS

Proficient in: Python (NumPy, PyTorch, Jax, TensorFlow, LangChain, pandas, scikit-learn, Flask), Linux, LaTeX  
Experienced in: C++, C, CUDA, MATLAB, Git, Bloomberg Terminal, GCP, Assembly, AWS, Docker, R